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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/03/2017 TO 28/03/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2025	04/05/2017			Bond Future	129.3367	129.3367	128.4078	128.4078	(0.718)	0.0000	0.0000	3,234
2017/03/28	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2025	04/05/2017	132.56	Put	Bond Future	3,223.2600	3.2233	4,152.2300	4.1522	28.821	0	0	0
2017/03/28	2025	04/05/2017	132.58	Put	Bond Future	3,243.2600	3.2433	4,172.2300	4.1722	28.643	0	0	0
2017/03/28	2025	04/05/2017	132.57	Put	Bond Future	3,233.2600	3.2333	4,162.2300	4.1622	28.732	0	0	0
2017/03/28	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2025	03/08/2017			Bond Future	130.4860	130.4860	129.5386	129.5386	(0.726)	0.0000	0.0000	0
2017/03/28	2025	03/08/2017	133.96	Put	Bond Future	3,474.0100	3.4740	4,421.3800	4.4214	27.270	0	0	0
2017/03/28	2025	03/08/2017	133.98	Put	Bond Future	3,494.0100	3.4940	4,441.3800	4.4414	27.114	0	0	0
2017/03/28	2025	03/08/2017	133.97	Put	Bond Future	3,484.0100	3.4840	4,431.3800	4.4314	27.192	0	0	0
2017/03/28	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2025	02/11/2017	132.98	Call	Bond Future	97.8800	0.0979	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	2025	02/11/2017			Bond Future	133.0779	133.0779	132.1103	132.1103	(0.727)	0.0000	0.0000	0
2017/03/28	2025	02/11/2017	132.96	Call	Bond Future	117.8800	0.1179	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	2025	02/11/2017	132.97	Call	Bond Future	107.8800	0.1079	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	849.7300	0.8497	100.000	0	0	0
2017/03/28	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	869.7300	0.8697	100.000	0	0	0
2017/03/28	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	859.7300	0.8597	100.000	0	0	0
2017/03/28	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	676.5900	0.6766	100.000	0	0	0
2017/03/28	2029	04/05/2017			Bond Future	100.7341	100.7341	99.9834	99.9834	(0.745)	0.0000	0.0000	2,272
2017/03/28	2029	04/05/2017	100.67	Call	Bond Future	64.1100	0.0641	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	2029	04/05/2017	100.65	Call	Bond Future	84.1100	0.0841	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	2029	04/05/2017	100.66	Call	Bond Future	74.1100	0.0741	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	666.5900	0.6666	100.000	0	0	0
2017/03/28	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	686.5900	0.6866	100.000	0	0	0
2017/03/28	2030	04/05/2017	9.33	Call	Bond Future	1,369.3200	1.3693	1,302.0800	1.3021	(4.910)	0	0	0
2017/03/28	2030	04/05/2017			Bond Future	9.1324	93.7226	9.1420	93.6554	0.105	0.0000	0.0000	31,886
2017/03/28	2030	04/05/2017	9.34	Call	Bond Future	1,437.8500	1.4378	1,370.6100	1.3706	(4.676)	0	0	0
2017/03/28	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2030	04/05/2017	9.32	Call	Bond Future	1,300.7200	1.3007	1,233.4800	1.2335	(5.169)	0	0	0
2017/03/28	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2030	03/08/2017	9.33	Call	Bond Future	1,023.0000	1.0230	953.8600	0.9539	(6.759)	0	0	0
2017/03/28	2030	03/08/2017			Bond Future	9.1805	91.5068	9.1905	91.4376	0.109	0.0000	0.0000	0

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2017/03/28	2030	03/08/2017	9.34	Call	Bond Future	1,090.8700	1.0909	1,021.7300	1.0217	(6.338)	0	0	0
2017/03/28	2030	03/08/2017	9.35	Call	Bond Future	1,158.6600	1.1587	1,089.5200	1.0895	(5.967)	0	0	0
2017/03/28	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2030	02/11/2017			Bond Future	9.2182	93.3034	9.2287	93.2323	0.113	0.0000	0.0000	0
2017/03/28	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2030	02/11/2017	9.34	Call	Bond Future	823.3100	0.8233	752.1800	0.7522	(8.640)	0	0	0
2017/03/28	2030	02/11/2017	9.35	Call	Bond Future	890.4700	0.8905	819.3400	0.8193	(7.988)	0	0	0
2017/03/28	2030	02/11/2017	9.36	Call	Bond Future	957.5500	0.9575	886.4200	0.8864	(7.428)	0	0	0
2017/03/28	2032	04/05/2017	9.45	Call	Bond Future	2,066.1100	2.0661	2,026.6900	2.0267	(1.908)	0	0	0
2017/03/28	2032	04/05/2017			Bond Future	9.2964	92.5155	9.3010	92.4814	0.049	0.0000	0.0000	22,637
2017/03/28	2032	04/05/2017	9.46	Call	Bond Future	2,112.7600	2.1128	2,073.1900	2.0732	(1.873)	0	0	0
2017/03/28	2032	04/05/2017	9.44	Put	Bond Future	953.0100	0.9530	947.7700	0.9478	(0.550)	0	0	0
2017/03/28	2032	04/05/2017	9.46	Put	Bond Future	898.5700	0.8986	893.0200	0.8930	(0.618)	0	0	0
2017/03/28	2032	04/05/2017	9.45	Put	Bond Future	925.4900	0.9255	920.0900	0.9201	(0.583)	0	0	0
2017/03/28	2032	04/05/2017	9.44	Call	Bond Future	2,019.9800	2.0200	1,980.7200	1.9807	(1.944)	0	0	0
2017/03/28	2032	03/08/2017	9.43	Put	Bond Future	2,351.1900	2.3512	2,356.7500	2.3568	0.236	0	0	0
2017/03/28	2032	03/08/2017			Bond Future	9.3431	94.2832	9.3479	94.2480	0.051	0.0000	0.0000	0
2017/03/28	2032	03/08/2017	9.45	Put	Bond Future	2,285.7100	2.2857	2,290.9800	2.2910	0.231	0	0	0
2017/03/28	2032	03/08/2017	9.44	Put	Bond Future	2,318.2700	2.3183	2,323.6900	2.3237	0.234	0	0	0
2017/03/28	2032	03/08/2017	9.44	Call	Bond Future	3,031.5100	3.0315	3,001.6400	3.0016	(0.985)	0	0	0
2017/03/28	2032	03/08/2017	9.45	Call	Bond Future	3,072.0900	3.0721	3,042.0700	3.0421	(0.977)	0	0	0
2017/03/28	2032	03/08/2017	9.43	Call	Bond Future	2,991.2000	2.9912	2,961.4700	2.9615	(0.994)	0	0	0
2017/03/28	2032	02/11/2017			Bond Future	9.3859	91.9752	9.3909	91.9387	0.053	0.0000	0.0000	0
2017/03/28	2032	02/11/2017	9.48	Put	Bond Future	3,034.8100	3.0348	3,043.6300	3.0436	0.291	0	0	0
2017/03/28	2032	02/11/2017	9.50	Put	Bond Future	2,969.5900	2.9696	2,978.1800	2.9782	0.289	0	0	0
2017/03/28	2032	02/11/2017	9.49	Put	Bond Future	3,002.0600	3.0021	3,010.7700	3.0108	0.290	0	0	0
2017/03/28	2032	02/11/2017	9.48	Call	Bond Future	3,719.1500	3.7192	3,691.4300	3.6914	(0.745)	0	0	0
2017/03/28	2032	02/11/2017	9.49	Call	Bond Future	3,758.6700	3.7587	3,730.8400	3.7308	(0.740)	0	0	0
2017/03/28	2032	02/11/2017	9.50	Call	Bond Future	3,798.4000	3.7984	3,770.4500	3.7705	(0.736)	0	0	0
2017/03/28	2033	04/05/2017			Bond Future	106.6395	106.6395	105.6267	105.6267	(0.950)	0.0000	0.0000	5,778
2017/03/28	2033	04/05/2017	110.83	Put	Bond Future	4,190.5300	4.1905	5,203.2600	5.2033	24.167	0	0	0
2017/03/28	2033	04/05/2017	110.85	Put	Bond Future	4,210.5300	4.2105	5,223.2600	5.2233	24.052	0	0	0
2017/03/28	2033	04/05/2017	110.84	Put	Bond Future	4,200.5300	4.2005	5,213.2600	5.2133	24.110	0	0	0
2017/03/28	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2033	03/08/2017	113.14	Put	Bond Future	4,443.5900	4.4436	5,476.4300	5.4764	23.243	0	0	0
2017/03/28	2033	03/08/2017			Bond Future	108.6964	108.6964	107.6636	107.6636	(0.950)	0.0000	0.0000	0
2017/03/28	2033	03/08/2017	113.13	Put	Bond Future	4,433.5900	4.4336	5,466.4300	5.4664	23.296	0	0	0
2017/03/28	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2033	03/08/2017	113.12	Put	Bond Future	4,423.5900	4.4236	5,456.4300	5.4564	23.348	0	0	0

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2017/03/28	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2033	02/11/2017			Bond Future	109.7651	109.7651	108.7107	108.7107	(0.961)	0.0000	0.0000	0
2017/03/28	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2033	02/11/2017	110.07	Put	Bond Future	304.9300	0.3049	1,359.2800	1.3593	345.768	0	0	0
2017/03/28	2033	02/11/2017	110.09	Put	Bond Future	324.9300	0.3249	1,379.2800	1.3793	324.485	0	0	0
2017/03/28	2033	02/11/2017	110.08	Put	Bond Future	314.9300	0.3149	1,369.2800	1.3693	334.789	0	0	0
2017/03/28	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2037	04/05/2017			Bond Future	9.5591	92.9523	9.5484	93.0398	(0.112)	0.0000	0.0000	53,772
2017/03/28	2037	04/05/2017	9.58	Put	Bond Future	1,534.8900	1.5349	1,472.3100	1.4723	(4.077)	0	0	0
2017/03/28	2037	04/05/2017	9.60	Put	Bond Future	1,458.3700	1.4584	1,397.2400	1.3972	(4.192)	0	0	0
2017/03/28	2037	04/05/2017	9.59	Put	Bond Future	1,496.2800	1.4963	1,434.4200	1.4344	(4.134)	0	0	0
2017/03/28	2037	04/05/2017	9.60	Call	Bond Future	1,790.8800	1.7909	1,817.3100	1.8173	1.476	0	0	0
2017/03/28	2037	04/05/2017	9.58	Call	Bond Future	1,704.8800	1.7049	1,729.8600	1.7299	1.465	0	0	0
2017/03/28	2037	04/05/2017	9.59	Call	Bond Future	1,747.5900	1.7476	1,773.2900	1.7733	1.471	0	0	0
2017/03/28	2037	03/08/2017	9.57	Call	Bond Future	2,860.4700	2.8605	2,893.1200	2.8931	1.141	0	0	0
2017/03/28	2037	03/08/2017			Bond Future	9.6118	90.4713	9.6009	90.5599	(0.114)	0.0000	0.0000	160
2017/03/28	2037	03/08/2017	9.58	Call	Bond Future	2,900.5500	2.9006	2,933.5700	2.9336	1.138	0	0	0
2017/03/28	2037	03/08/2017	9.56	Put	Bond Future	3,240.7600	3.2408	3,184.4600	3.1845	(1.737)	0	0	0
2017/03/28	2037	03/08/2017	9.57	Put	Bond Future	3,199.1100	3.1991	3,143.1900	3.1432	(1.748)	0	0	0
2017/03/28	2037	03/08/2017	9.58	Put	Bond Future	3,158.0900	3.1581	3,102.5400	3.1025	(1.759)	0	0	0
2017/03/28	2037	03/08/2017	9.56	Call	Bond Future	2,820.9100	2.8209	2,853.1800	2.8532	1.144	0	0	0
2017/03/28	2037	02/11/2017			Bond Future	9.6553	92.2476	9.6441	92.3373	(0.116)	0.0000	0.0000	0
2017/03/28	2037	02/11/2017	9.66	Call	Bond Future	4,058.9300	4.0589	4,096.8600	4.0969	0.934	0	0	0
2017/03/28	2037	02/11/2017	9.65	Put	Bond Future	4,060.8500	4.0608	4,008.7700	4.0088	(1.282)	0	0	0
2017/03/28	2037	02/11/2017	9.67	Put	Bond Future	3,982.5800	3.9826	3,931.0600	3.9311	(1.294)	0	0	0
2017/03/28	2037	02/11/2017	9.66	Put	Bond Future	4,021.7000	4.0217	3,969.9000	3.9699	(1.288)	0	0	0
2017/03/28	2037	02/11/2017	9.67	Call	Bond Future	4,099.6100	4.0996	4,137.8200	4.1378	0.932	0	0	0
2017/03/28	2037	02/11/2017	9.65	Call	Bond Future	4,018.1600	4.0182	4,055.8100	4.0558	0.937	0	0	0
2017/03/28	2038	04/05/2017	139.77	Put	Bond Future	6,284.1900	6.2842	8,585.8700	8.5859	36.627	0	0	0
2017/03/28	2038	04/05/2017			Bond Future	133.4858	133.4858	131.1841	131.1841	(1.724)	0.0000	0.0000	20,553
2017/03/28	2038	04/05/2017	139.79	Put	Bond Future	6,304.1900	6.3042	8,605.8700	8.6059	36.510	0	0	0
2017/03/28	2038	04/05/2017	139.78	Put	Bond Future	6,294.1900	6.2942	8,595.8700	8.5959	36.568	0	0	0
2017/03/28	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2038	03/08/2017			Bond Future	134.5470	134.5470	132.2002	132.2002	(1.744)	0.0000	0.0000	0
2017/03/28	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2038	03/08/2017	141.16	Put	Bond Future	6,612.9900	6.6130	8,959.7500	8.9598	35.487	0	0	0
2017/03/28	2038	03/08/2017	141.18	Put	Bond Future	6,632.9900	6.6330	8,979.7500	8.9798	35.380	0	0	0
2017/03/28	2038	03/08/2017	141.17	Put	Bond Future	6,622.9900	6.6230	8,969.7500	8.9698	35.434	0	0	0
2017/03/28	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2038	02/11/2017	136.80	Call	Bond Future	419.5000	0.4195	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	2038	02/11/2017			Bond Future	137.2195	137.2195	134.8247	134.8247	(1.745)	0.0000	0.0000	0
2017/03/28	2038	02/11/2017	136.81	Call	Bond Future	409.5000	0.4095	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	2038	02/11/2017	136.82	Call	Bond Future	399.5000	0.3995	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/28	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	1,995.2800	1.9953	100.000	0	0	0
2017/03/28	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	1,975.2800	1.9753	100.000	0	0	0
2017/03/28	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	1,985.2800	1.9853	100.000	0	0	0
2017/03/28	2040	04/05/2017			Bond Future	9.5888	97.0008	9.5780	97.0950	(0.112)	0.0000	0.0000	9,680
2017/03/28	2040	04/05/2017	9.62	Put	Bond Future	1,650.5000	1.6505	1,583.4100	1.5834	(4.065)	0	0	0
2017/03/28	2040	04/05/2017	9.64	Put	Bond Future	1,569.5600	1.5696	1,504.0200	1.5040	(4.176)	0	0	0
2017/03/28	2040	04/05/2017	9.63	Put	Bond Future	1,609.7300	1.6097	1,543.4000	1.5434	(4.121)	0	0	0
2017/03/28	2040	04/05/2017	9.62	Call	Bond Future	1,924.3800	1.9244	1,951.4600	1.9515	1.407	0	0	0
2017/03/28	2040	04/05/2017	9.63	Call	Bond Future	1,970.9800	1.9710	1,998.8200	1.9988	1.412	0	0	0
2017/03/28	2040	04/05/2017	9.64	Call	Bond Future	2,018.0500	2.0181	2,046.6800	2.0467	1.419	0	0	0
2017/03/28	2040	03/08/2017			Bond Future	9.6406	94.3468	9.6297	94.4420	(0.114)	0.0000	0.0000	0
2017/03/28	2040	03/08/2017	9.61	Put	Bond Future	3,469.5300	3.4695	3,409.6600	3.4097	(1.726)	0	0	0
2017/03/28	2040	03/08/2017	9.63	Put	Bond Future	3,382.0500	3.3820	3,322.9700	3.3230	(1.747)	0	0	0
2017/03/28	2040	03/08/2017	9.62	Put	Bond Future	3,425.4700	3.4255	3,365.9900	3.3660	(1.736)	0	0	0
2017/03/28	2040	03/08/2017	9.61	Call	Bond Future	3,202.9500	3.2030	3,238.3000	3.2383	1.104	0	0	0
2017/03/28	2040	03/08/2017	9.62	Call	Bond Future	3,246.1100	3.2461	3,281.8500	3.2819	1.101	0	0	0
2017/03/28	2040	03/08/2017	9.63	Call	Bond Future	3,289.7900	3.2898	3,325.9300	3.3259	1.099	0	0	0
2017/03/28	2040	02/11/2017			Bond Future	9.6835	96.1992	9.6723	96.2956	(0.116)	0.0000	0.0000	0
2017/03/28	2040	02/11/2017	9.66	Call	Bond Future	4,346.3400	4.3463	4,386.1500	4.3862	0.916	0	0	0
2017/03/28	2040	02/11/2017	9.65	Put	Bond Future	4,591.9300	4.5919	4,535.0000	4.5350	(1.240)	0	0	0
2017/03/28	2040	02/11/2017	9.67	Put	Bond Future	4,505.6500	4.5056	4,449.3100	4.4493	(1.250)	0	0	0
2017/03/28	2040	02/11/2017	9.66	Put	Bond Future	4,548.6200	4.5486	4,491.9900	4.4920	(1.245)	0	0	0
2017/03/28	2040	02/11/2017	9.67	Call	Bond Future	4,389.7100	4.3897	4,429.8100	4.4298	0.913	0	0	0
2017/03/28	2040	02/11/2017	9.65	Call	Bond Future	4,303.1800	4.3032	4,342.6900	4.3427	0.918	0	0	0
2017/03/28	2044	04/05/2017			Bond Future	9.6181	94.0503	9.6125	94.1002	(0.058)	0.0000	0.0000	23,791
2017/03/28	2044	04/05/2017	9.67	Call	Bond Future	2,064.7800	2.0648	2,068.2800	2.0683	0.170	0	0	0
2017/03/28	2044	04/05/2017	9.66	Put	Bond Future	1,646.4800	1.6465	1,599.6400	1.5996	(2.845)	0	0	0
2017/03/28	2044	04/05/2017	9.68	Put	Bond Future	1,566.1600	1.5662	1,520.1700	1.5202	(2.936)	0	0	0
2017/03/28	2044	04/05/2017	9.67	Put	Bond Future	1,605.9600	1.6060	1,559.5300	1.5595	(2.891)	0	0	0
2017/03/28	2044	04/05/2017	9.68	Call	Bond Future	2,112.9600	2.1130	2,116.9000	2.1169	0.186	0	0	0
2017/03/28	2044	04/05/2017	9.66	Call	Bond Future	2,017.1900	2.0172	2,020.2800	2.0203	0.153	0	0	0
2017/03/28	2044	03/08/2017			Bond Future	9.6686	91.4651	9.6629	91.5153	(0.059)	0.0000	0.0000	0
2017/03/28	2044	03/08/2017	9.62	Put	Bond Future	3,633.2500	3.6332	3,594.9000	3.5949	(1.056)	0	0	0
2017/03/28	2044	03/08/2017	9.64	Put	Bond Future	3,543.0500	3.5431	3,505.1000	3.5051	(1.071)	0	0	0
2017/03/28	2044	03/08/2017	9.63	Put	Bond Future	3,587.9300	3.5879	3,549.7800	3.5498	(1.063)	0	0	0
2017/03/28	2044	03/08/2017	9.64	Call	Bond Future	3,291.3500	3.2913	3,303.6100	3.3036	0.372	0	0	0
2017/03/28	2044	03/08/2017	9.62	Call	Bond Future	3,204.6500	3.2046	3,216.5100	3.2165	0.370	0	0	0
2017/03/28	2044	03/08/2017	9.63	Call	Bond Future	3,247.8500	3.2479	3,259.9100	3.2599	0.371	0	0	0
2017/03/28	2044	02/11/2017	9.68	Call	Bond Future	4,433.4300	4.4334	4,449.2000	4.4492	0.356	0	0	0
2017/03/28	2044	02/11/2017			Bond Future	9.7103	93.2609	9.7045	93.3116	(0.060)	0.0000	0.0000	0
2017/03/28	2044	02/11/2017	9.66	Call	Bond Future	4,346.3500	4.3463	4,361.8200	4.3618	0.356	0	0	0
2017/03/28	2044	02/11/2017	9.67	Call	Bond Future	4,389.7900	4.3898	4,405.4100	4.4054	0.356	0	0	0
2017/03/28	2044	02/11/2017	9.66	Put	Bond Future	4,786.5900	4.7866	4,751.4000	4.7514	(0.735)	0	0	0
2017/03/28	2044	02/11/2017	9.68	Put	Bond Future	4,698.1900	4.6982	4,663.3000	4.6633	(0.743)	0	0	0
2017/03/28	2044	02/11/2017	9.67	Put	Bond Future	4,742.2200	4.7422	4,707.1800	4.7072	(0.739)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/28	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2046	04/05/2017			Bond Future	131.5915	131.5915	129.6802	129.6802	(1.452)	0.0000	0.0000	20,203
2017/03/28	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2046	04/05/2017	138.32	Put	Bond Future	6,728.5300	6.7285	8,639.8100	8.6398	28.406	0	0	0
2017/03/28	2046	04/05/2017	138.34	Put	Bond Future	6,748.5300	6.7485	8,659.8100	8.6598	28.321	0	0	0
2017/03/28	2046	04/05/2017	138.33	Put	Bond Future	6,738.5300	6.7385	8,649.8100	8.6498	28.363	0	0	0
2017/03/28	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2046	03/08/2017	141.17	Put	Bond Future	7,040.5400	7.0405	8,989.1300	8.9891	27.677	0	0	0
2017/03/28	2046	03/08/2017			Bond Future	134.1295	134.1295	132.1809	132.1809	(1.453)	0.0000	0.0000	0
2017/03/28	2046	03/08/2017	141.19	Put	Bond Future	7,060.5400	7.0605	9,009.1300	9.0091	27.598	0	0	0
2017/03/28	2046	03/08/2017	141.18	Put	Bond Future	7,050.5400	7.0505	8,999.1300	8.9991	27.637	0	0	0
2017/03/28	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2046	02/11/2017			Bond Future	135.1894	135.1894	133.2009	133.2009	(1.471)	0.0000	0.0000	0
2017/03/28	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2046	02/11/2017	136.30	Put	Bond Future	1,110.5700	1.1106	3,099.1000	3.0991	179.055	0	0	0
2017/03/28	2046	02/11/2017	136.32	Put	Bond Future	1,130.5700	1.1306	3,119.1000	3.1191	175.887	0	0	0
2017/03/28	2046	02/11/2017	136.31	Put	Bond Future	1,120.5700	1.1206	3,109.1000	3.1091	177.457	0	0	0
2017/03/28	2050	04/05/2017			Bond Future	141.0647	141.0647	139.1263	139.1263	(1.374)	0.0000	0.0000	24,094
2017/03/28	2050	04/05/2017	147.83	Put	Bond Future	6,765.2800	6.7653	8,703.7500	8.7038	28.653	0	0	0
2017/03/28	2050	04/05/2017	147.85	Put	Bond Future	6,785.2800	6.7853	8,723.7500	8.7238	28.569	0	0	0
2017/03/28	2050	04/05/2017	147.84	Put	Bond Future	6,775.2800	6.7753	8,713.7500	8.7138	28.611	0	0	0
2017/03/28	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2050	03/08/2017			Bond Future	142.1068	142.1068	140.1303	140.1303	(1.391)	0.0000	0.0000	0
2017/03/28	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	2050	03/08/2017	149.22	Put	Bond Future	7,113.1800	7.1132	9,089.6900	9.0897	27.787	0	0	0
2017/03/28	2050	03/08/2017	149.24	Put	Bond Future	7,133.1800	7.1332	9,109.6900	9.1097	27.709	0	0	0
2017/03/28	2050	03/08/2017	149.23	Put	Bond Future	7,123.1800	7.1232	9,099.6900	9.0997	27.748	0	0	0
2017/03/28	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	1,747.7300	1.7477	100.000	0	0	0
2017/03/28	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	1,757.7300	1.7577	100.000	0	0	0
2017/03/28	2050	02/11/2017			Bond Future	144.9297	144.9297	142.9123	142.9123	(1.392)	0.0000	0.0000	0
2017/03/28	2050	02/11/2017	144.67	Call	Bond Future	259.6500	0.2596	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	2050	02/11/2017	144.65	Call	Bond Future	279.6500	0.2796	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	2050	02/11/2017	144.66	Call	Bond Future	269.6500	0.2696	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	1,737.7300	1.7377	100.000	0	0	0
2017/03/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/03/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	AL37	04/05/2017			Index Future	530.0620	530.0620	530.2130	530.2130	0.028	0.0000	0.0000	1
2017/03/28	AL37	03/08/2017			Index Future	540.1900	540.1900	540.3400	540.3400	0.028	0.0000	0.0000	0
2017/03/28	AL37	02/11/2017			Index Future	550.7920	550.7920	550.9420	550.9420	0.027	0.0000	0.0000	0
2017/03/28	AL7T	04/05/2017			Index Future	611.5140	611.5140	611.1610	611.1610	(0.058)	0.0000	0.0000	0
2017/03/28	AL7T	03/08/2017			Index Future	623.1980	623.1980	622.8350	622.8350	(0.058)	0.0000	0.0000	0
2017/03/28	AL7T	02/11/2017			Index Future	635.4300	635.4300	635.0550	635.0550	(0.059)	0.0000	0.0000	0
2017/03/28	ALBI	04/05/2017			Index Future	554.6320	554.6320	554.7420	554.7420	0.020	0.0000	0.0000	593
2017/03/28	ALBI	03/08/2017			Index Future	565.2290	565.2290	565.3380	565.3380	0.019	0.0000	0.0000	0
2017/03/28	ALBI	02/11/2017			Index Future	576.3230	576.3230	576.4310	576.4310	0.019	0.0000	0.0000	0
2017/03/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/28	EL28	04/05/2017			Bond Future	129.0887	129.0887	128.2241	128.2241	(0.670)	0.0000	0.0000	0
2017/03/28	EL28	04/05/2017	137.90	Put	Bond Future	8,811.3200	8.8113	9,675.8900	9.6759	9.812	0	0	0
2017/03/28	EL28	04/05/2017	137.92	Put	Bond Future	8,831.3200	8.8313	9,695.8900	9.6959	9.790	0	0	0
2017/03/28	EL28	04/05/2017	137.91	Put	Bond Future	8,821.3200	8.8213	9,685.8900	9.6859	9.801	0	0	0
2017/03/28	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/28	EL28	03/08/2017			Bond Future	131.5785		130.6967		(0.670)	0.0000	0.0000	0
2017/03/28	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	EL28	03/08/2017	135.16	Put	Bond Future	3,581.4700	3.5815	4,463.3500	4.4633	24.623	0	0	0
2017/03/28	EL28	03/08/2017	135.18	Put	Bond Future	3,601.4700	3.6015	4,483.3500	4.4833	24.487	0	0	0
2017/03/28	EL28	03/08/2017	135.17	Put	Bond Future	3,591.4700	3.5915	4,473.3500	4.4733	24.555	0	0	0
2017/03/28	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	EL28	02/11/2017			Bond Future	132.4250	132.4250	131.5242	131.5242	(0.680)	0.0000	0.0000	0
2017/03/28	EL28	02/11/2017	133.87	Put	Bond Future	1,445.0100	1.4450	2,345.7700	2.3458	62.336	0	0	0
2017/03/28	EL28	02/11/2017	133.89	Put	Bond Future	1,465.0100	1.4650	2,365.7700	2.3658	61.485	0	0	0
2017/03/28	EL28	02/11/2017	133.88	Put	Bond Future	1,455.0100	1.4550	2,355.7700	2.3558	61.907	0	0	0
2017/03/28	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	ES33	04/05/2017			Bond Future	10.5159	77.7895	10.5049	77.8595	(0.105)	0.0000	0.0000	9,466
2017/03/28	ES33	04/05/2017	10.55	Call	Bond Future	216.0900	0.2161	286.0900	0.2861	32.394	0	0	0
2017/03/28	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	ES33	04/05/2017	10.56	Call	Bond Future	279.2700	0.2793	349.2700	0.3493	25.065	0	0	0
2017/03/28	ES33	04/05/2017	10.54	Call	Bond Future	152.8400	0.1528	222.8400	0.2228	45.800	0	0	0
2017/03/28	ES33	03/08/2017			Bond Future	10.5970	79.2759	10.5857	79.3467	(0.107)	0.0000	0.0000	0
2017/03/28	ES33	03/08/2017	10.53	Put	Bond Future	421.0500	0.4210	350.2400	0.3502	(16.817)	0	0	0
2017/03/28	ES33	03/08/2017	10.55	Put	Bond Future	294.9500	0.2950	224.1400	0.2241	(24.007)	0	0	0
2017/03/28	ES33	03/08/2017	10.54	Put	Bond Future	357.9600	0.3580	287.1500	0.2871	(19.782)	0	0	0
2017/03/28	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	ES33	02/11/2017	10.66	Put	Bond Future	108.0800	0.1081	36.4400	0.0364	(66.284)	0	0	0
2017/03/28	ES33	02/11/2017			Bond Future	10.6775	77.0394	10.6659	77.1110	(0.109)	0.0000	0.0000	0
2017/03/28	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	ES33	02/11/2017	10.67	Put	Bond Future	46.2200	0.0462	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	25.4200	0.0254	100.000	0	0	0
2017/03/28	ES33	02/11/2017	10.68	Call	Bond Future	15.5600	0.0156	87.2000	0.0872	460.411	0	0	0
2017/03/28	ES42	04/05/2017			Bond Future	10.6669	81.5209	10.6559	81.6014	(0.104)	0.0000	0.0000	8,777
2017/03/28	ES42	03/08/2017			Bond Future	10.7467	83.0786	10.7353	83.1602	(0.106)	0.0000	0.0000	0
2017/03/28	ES42	02/11/2017			Bond Future	10.8249	80.4476	10.8133	80.5302	(0.108)	0.0000	0.0000	0
2017/03/28	GOVI	04/05/2017			GOVI	552.6560	552.6560	552.7250	552.7250	0.012	0.0000	0.0000	400
2017/03/28	GOVI	04/05/2017	262.19	Call	GOVI	2,904,660.0000	290.4660	2,905,350.0000	290.5350	0.024	0	0	0
2017/03/28	GOVI	04/05/2017	262.20	Call	GOVI	2,904,560.0000	290.4560	2,905,250.0000	290.5250	0.024	0	0	0
2017/03/28	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	GOVI	04/05/2017	262.18	Call	GOVI	2,904,760.0000	290.4760	2,905,450.0000	290.5450	0.024	0	0	0
2017/03/28	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	GOVI	03/08/2017			GOVI	563.2150	563.2150	563.2820	563.2820	0.012	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/28	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	GOVI	03/08/2017	561.09	Call	GOVI	21,250.0000	2.1250	21,920.0000	2.1920	3.153	0	0	0
2017/03/28	GOVI	03/08/2017	561.10	Call	GOVI	21,150.0000	2.1150	21,820.0000	2.1820	3.168	0	0	0
2017/03/28	GOVI	03/08/2017	561.11	Call	GOVI	21,050.0000	2.1050	21,720.0000	2.1720	3.183	0	0	0
2017/03/28	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	GOVI	02/11/2017			GOVI	574.2700	574.2700	574.3340	574.3340	0.011	0.0000	0.0000	0
2017/03/28	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	GOVI	02/11/2017	572.44	Call	GOVI	18,300.0000	1.8300	18,940.0000	1.8940	3.497	0	0	0
2017/03/28	GOVI	02/11/2017	572.45	Call	GOVI	18,200.0000	1.8200	18,840.0000	1.8840	3.516	0	0	0
2017/03/28	GOVI	02/11/2017	572.46	Call	GOVI	18,100.0000	1.8100	18,740.0000	1.8740	3.536	0	0	0
2017/03/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/28	IGOV	04/05/2017			Index Future	251.5290	251.5290	249.7130	249.7130	(0.722)	0.0000	0.0000	925
2017/03/28	IGOV	03/08/2017			Index Future	256.3810	256.3810	254.5280	254.5280	(0.723)	0.0000	0.0000	297
2017/03/28	IGOV	02/11/2017			Index Future	261.4720	261.4720	259.5800	259.5800	(0.724)	0.0000	0.0000	0
2017/03/28	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/03/28	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/03/28	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/03/28	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/03/28	IS01	21/09/2017			Interest Rate Swap	99.6094	99.6094	99.6174	99.6174	0.008	0.0000	0.0000	0
2017/03/28	IS01	21/12/2017			Interest Rate Swap	99.8307	99.8307	99.8483	99.8483	0.018	0.0000	0.0000	0
2017/03/28	IS01	15/03/2018			Interest Rate Swap	99.8125	99.8125	99.8418	99.8418	0.029	0.0000	0.0000	0
2017/03/28	IS01	21/06/2018			Interest Rate Swap	100.0330	100.0330	100.0745	100.0745	0.041	0.0000	0.0000	0
2017/03/28	IS02	18/12/2017			Interest Rate Swap	99.8576	99.8576	99.8753	99.8753	0.018	0.0000	0.0000	0
2017/03/28	IS02	16/03/2018			Interest Rate Swap	99.0962	99.0962	99.1248	99.1248	0.029	0.0000	0.0000	0
2017/03/28	IS02	15/06/2018			Interest Rate Swap	98.7190	98.7190	98.7602	98.7602	0.042	0.0000	0.0000	0
2017/03/28	IS02	21/09/2018			Interest Rate Swap	98.7265	98.7265	98.7788	98.7788	0.053	0.0000	0.0000	0
2017/03/28	IS02	21/12/2018			Interest Rate Swap	99.1700	99.1700	99.2400	99.2400	0.071	0.0000	0.0000	0
2017/03/28	IS02	15/03/2019			Interest Rate Swap	99.6302	99.6302	99.7161	99.7161	0.086	0.0000	0.0000	0
2017/03/28	IS02	21/06/2019			Interest Rate Swap	100.0965	100.0965	100.2012	100.2012	0.105	0.0000	0.0000	0
2017/03/28	IS05	17/12/2020			Interest Rate Swap	97.1279	97.1279	97.3091	97.3091	0.187	0.0000	0.0000	0
2017/03/28	IS05	16/03/2021			Interest Rate Swap	96.4309	96.4309	96.6245	96.6245	0.201	0.0000	0.0000	0
2017/03/28	IS05	15/06/2021			Interest Rate Swap	95.7017	95.7017	95.9056	95.9056	0.213	0.0000	0.0000	0
2017/03/28	IS05	21/09/2021			Interest Rate Swap	95.9479	95.9479	96.1573	96.1573	0.218	0.0000	0.0000	0
2017/03/28	IS05	21/12/2021			Interest Rate Swap	98.1825	98.1825	98.3951	98.3951	0.216	0.0000	0.0000	51
2017/03/28	IS05	15/03/2022			Interest Rate Swap	98.3670	98.3670	98.5867	98.5867	0.223	0.0000	0.0000	0
2017/03/28	IS05	21/06/2022			Interest Rate Swap	99.5992	99.5992	99.8285	99.8285	0.230	0.0000	0.0000	0
2017/03/28	IS10	17/12/2025			Interest Rate Swap	96.6646	96.6646	96.9724	96.9724	0.318	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/28	IS10	16/03/2026			Interest Rate Swap	93.7243	93.7243	94.0431	94.0431	0.340	0.0000	0.0000	0
2017/03/28	IS10	15/06/2026			Interest Rate Swap	92.4980	92.4980	92.8236	92.8236	0.352	0.0000	0.0000	0
2017/03/28	IS10	21/09/2026			Interest Rate Swap	94.6299	94.6299	94.9523	94.9523	0.341	0.0000	0.0000	0
2017/03/28	IS10	21/12/2026			Interest Rate Swap	98.3525	98.3525	98.6689	98.6689	0.322	0.0000	0.0000	0
2017/03/28	IS10	15/03/2027			Interest Rate Swap	96.9475	96.9475	97.2716	97.2716	0.334	0.0000	0.0000	0
2017/03/28	IS10	21/06/2027			Interest Rate Swap	98.9835	98.9835	99.3120	99.3120	0.332	0.0000	0.0000	0
2017/03/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/28	JBAF	19/04/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/28	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/28	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/28	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/28	JBAF	16/08/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/28	JBAF	20/09/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/28	JBAF	20/12/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/28	JBAF	20/03/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/28	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/28	JBAF	19/09/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/28	JBAF	19/12/2018			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/28	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/28	R023	04/05/2017	8.61	Call	Bond Future	1,812.1000	1.8121	1,824.7900	1.8248	0.700	0	0	0
2017/03/28	R023	04/05/2017			Bond Future	8.2483	99.1920	8.2429	99.2162	(0.065)	0.0000	0.0000	19,183
2017/03/28	R023	04/05/2017	8.59	Call	Bond Future	1,741.6700	1.7417	1,753.7800	1.7538	0.695	0	0	0
2017/03/28	R023	04/05/2017	8.60	Call	Bond Future	1,776.7500	1.7768	1,789.1500	1.7891	0.698	0	0	0
2017/03/28	R023	04/05/2017	8.59	Put	Bond Future	224.7900	0.2248	212.7000	0.2127	(5.378)	0	0	0
2017/03/28	R023	04/05/2017	8.61	Put	Bond Future	207.3400	0.2073	195.8300	0.1958	(5.551)	0	0	0
2017/03/28	R023	04/05/2017	8.60	Put	Bond Future	215.9200	0.2159	204.1200	0.2041	(5.465)	0	0	0
2017/03/28	R023	03/08/2017	8.60	Put	Bond Future	777.5300	0.7775	764.6600	0.7647	(1.655)	0	0	0
2017/03/28	R023	03/08/2017			Bond Future	8.2730	101.0874	8.2675	101.1114	(0.067)	0.0000	0.0000	0
2017/03/28	R023	03/08/2017	8.59	Put	Bond Future	791.5100	0.7915	778.5100	0.7785	(1.642)	0	0	0
2017/03/28	R023	03/08/2017	8.60	Call	Bond Future	2,179.5600	2.1796	2,190.7100	2.1907	0.512	0	0	0
2017/03/28	R023	03/08/2017	8.58	Call	Bond Future	2,122.9000	2.1229	2,133.7800	2.1338	0.513	0	0	0
2017/03/28	R023	03/08/2017	8.59	Call	Bond Future	2,151.0300	2.1510	2,162.0500	2.1621	0.512	0	0	0
2017/03/28	R023	03/08/2017	8.58	Put	Bond Future	805.9200	0.8059	792.7800	0.7928	(1.630)	0	0	0
2017/03/28	R023	02/11/2017	8.56	Call	Bond Future	2,184.6000	2.1846	2,195.9000	2.1959	0.517	0	0	0
2017/03/28	R023	02/11/2017			Bond Future	8.2935	99.1401	8.2877	99.1639	(0.069)	0.0000	0.0000	0
2017/03/28	R023	02/11/2017	8.58	Call	Bond Future	2,235.9200	2.2359	2,247.4300	2.2474	0.515	0	0	0
2017/03/28	R023	02/11/2017	8.57	Call	Bond Future	2,210.3200	2.2103	2,221.7400	2.2217	0.517	0	0	0
2017/03/28	R023	02/11/2017	8.56	Put	Bond Future	1,081.0000	1.0810	1,068.4900	1.0685	(1.157)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/28	R023	02/11/2017	8.58	Put	Bond Future	1,050.1300	1.0501	1,037.8300	1.0378	(1.171)	0	0	0
2017/03/28	R023	02/11/2017	8.57	Put	Bond Future	1,065.6200	1.0656	1,053.2300	1.0532	(1.163)	0	0	0
2017/03/28	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R035	04/05/2017			Bond Future	9.4770	96.5327	9.4714	96.5785	(0.059)	0.0000	0.0000	8,195
2017/03/28	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R035	04/05/2017	9.55	Call	Bond Future	595.0100	0.5950	640.8200	0.6408	7.699	0	0	0
2017/03/28	R035	04/05/2017	9.53	Call	Bond Future	432.5200	0.4325	478.3300	0.4783	10.591	0	0	0
2017/03/28	R035	04/05/2017	9.54	Call	Bond Future	513.8200	0.5138	559.6300	0.5596	8.916	0	0	0
2017/03/28	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R035	03/08/2017			Bond Future	9.5252	98.3773	9.5195	98.4234	(0.060)	0.0000	0.0000	0
2017/03/28	R035	03/08/2017	9.52	Put	Bond Future	41.9700	0.0420	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	R035	03/08/2017	9.50	Put	Bond Future	204.2400	0.2042	158.1400	0.1581	(22.571)	0	0	0
2017/03/28	R035	03/08/2017	9.51	Put	Bond Future	123.0500	0.1230	76.9500	0.0770	(37.464)	0	0	0
2017/03/28	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	4.1300	0.0041	100.000	0	0	0
2017/03/28	R035	02/11/2017			Bond Future	9.5717	95.8061	9.5660	95.8524	(0.060)	0.0000	0.0000	0
2017/03/28	R035	02/11/2017	9.60	Call	Bond Future	225.8100	0.2258	272.1200	0.2721	20.508	0	0	0
2017/03/28	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R035	02/11/2017	9.61	Call	Bond Future	305.5500	0.3055	351.8600	0.3519	15.156	0	0	0
2017/03/28	R035	02/11/2017	9.59	Call	Bond Future	145.9700	0.1460	192.2800	0.1923	31.726	0	0	0
2017/03/28	R186	04/05/2017	8.95	Put	Bond Future	628.9200	0.6289	635.6600	0.6357	1.072	0	0	5,209
2017/03/28	R186	04/05/2017			Bond Future	8.7402	115.2808	8.7499	115.2140	0.111	0.0000	0.0000	111,550
2017/03/28	R186	04/05/2017	8.89	Put	Bond Future	765.7700	0.7658	775.0500	0.7750	1.212	0	0	0
2017/03/28	R186	04/05/2017	8.94	Put	Bond Future	650.3200	0.6503	657.4600	0.6575	1.098	0	0	500
2017/03/28	R186	04/05/2017	9.20	Call	Bond Future	3,361.5300	3.3615	3,295.1700	3.2952	(1.974)	0	0	0
2017/03/28	R186	04/05/2017	8.91	Put	Bond Future	717.8700	0.7179	726.2600	0.7263	1.169	0	0	0
2017/03/28	R186	04/05/2017	8.70	Put	Bond Future	1,344.2900	1.3443	1,364.3300	1.3643	1.491	0	0	0
2017/03/28	R186	04/05/2017	8.90	Put	Bond Future	741.5300	0.7415	750.3600	0.7504	1.191	0	0	0
2017/03/28	R186	04/05/2017	8.44	Put	Bond Future	2,519.1200	2.5191	2,557.7900	2.5578	1.535	0	0	0
2017/03/28	R186	04/05/2017	8.91	Call	Bond Future	1,880.6600	1.8807	1,822.1900	1.8222	(3.109)	0	0	0
2017/03/28	R186	04/05/2017	8.98	Call	Bond Future	2,205.3200	2.2053	2,144.1000	2.1441	(2.776)	0	0	0
2017/03/28	R186	04/05/2017	9.20	Put	Bond Future	250.4500	0.2505	250.9500	0.2509	0.200	0	0	5,209
2017/03/28	R186	04/05/2017	8.70	Call	Bond Future	1,066.7600	1.0668	1,019.9400	1.0199	(4.389)	0	0	500
2017/03/28	R186	04/05/2017	8.89	Call	Bond Future	1,792.4700	1.7925	1,734.8900	1.7349	(3.212)	0	0	0
2017/03/28	R186	04/05/2017	8.94	Call	Bond Future	2,016.8300	2.0168	1,957.1100	1.9571	(2.961)	0	0	0
2017/03/28	R186	04/05/2017	8.98	Put	Bond Future	567.9700	0.5680	573.6100	0.5736	0.993	0	0	0
2017/03/28	R186	04/05/2017	8.95	Call	Bond Future	2,063.2300	2.0632	2,003.1100	2.0031	(2.914)	0	0	0
2017/03/28	R186	04/05/2017	8.90	Call	Bond Future	1,836.3000	1.8363	1,778.2700	1.7783	(3.160)	0	0	0
2017/03/28	R186	04/05/2017	8.44	Call	Bond Future	423.1800	0.4232	394.9900	0.3950	(6.661)	0	0	500
2017/03/28	R186	03/08/2017	8.93	Put	Bond Future	1,782.6800	1.7827	1,803.1700	1.8032	1.149	0	0	0
2017/03/28	R186	03/08/2017	9.35	Call	Bond Future	4,635.4400	4.6354	4,576.5300	4.5765	(1.271)	0	0	0
2017/03/28	R186	03/08/2017			Bond Future	8.7810	112.1808	8.7912	112.1119	0.116	0.0000	0.0000	133
2017/03/28	R186	03/08/2017	8.92	Put	Bond Future	1,810.5800	1.8106	1,831.3700	1.8314	1.148	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/28	R186	03/08/2017	9.50	Call	Bond Future	5,384.3700		5.3844	5,322.8600	5.3229	(1.142)	0	0	0
2017/03/28	R186	03/08/2017	8.85	Put	Bond Future	2,014.4300		2.0144	2,037.4300	2.0374	1.142	0	0	750
2017/03/28	R186	03/08/2017	8.93	Call	Bond Future	2,782.2800		2.7823	2,733.8500	2.7338	(1.741)	0	0	0
2017/03/28	R186	03/08/2017	8.91	Call	Bond Future	2,704.9800		2.7050	2,657.1600	2.6572	(1.768)	0	0	0
2017/03/28	R186	03/08/2017	8.92	Call	Bond Future	2,743.4900		2.7435	2,695.3600	2.6954	(1.754)	0	0	0
2017/03/28	R186	03/08/2017	9.50	Put	Bond Future	671.4600		0.6715	678.8700	0.6789	1.104	0	0	6,500
2017/03/28	R186	03/08/2017	9.35	Put	Bond Future	883.1900		0.8832	893.2000	0.8932	1.133	0	0	750
2017/03/28	R186	03/08/2017	8.85	Call	Bond Future	2,479.0100		2.4790	2,433.0900	2.4331	(1.852)	0	0	0
2017/03/28	R186	03/08/2017	8.91	Put	Bond Future	1,838.8100		1.8388	1,859.9100	1.8599	1.147	0	0	0
2017/03/28	R186	02/11/2017	8.89	Put	Bond Future	2,688.9700		2.6890	2,715.1300	2.7151	0.973	0	0	0
2017/03/28	R186	02/11/2017	8.88	Call	Bond Future	3,151.5900		3.1516	3,106.9900	3.1070	(1.415)	0	0	0
2017/03/28	R186	02/11/2017			Bond Future	8.8143		114.3831	8.8250	114.3121	0.122	0.0000	0.0000	0
2017/03/28	R186	02/11/2017	8.89	Call	Bond Future	3,187.3400		3.1873	3,142.4900	3.1425	(1.407)	0	0	0
2017/03/28	R186	02/11/2017	8.90	Call	Bond Future	3,223.3100		3.2233	3,178.2000	3.1782	(1.399)	0	0	0
2017/03/28	R186	02/11/2017	8.88	Put	Bond Future	2,718.8700		2.7189	2,745.2800	2.7453	0.971	0	0	0
2017/03/28	R186	02/11/2017	8.90	Put	Bond Future	2,659.3400		2.6593	2,685.2400	2.6852	0.974	0	0	0
2017/03/28	R197	04/05/2017	308.58	Put	Bond Future	7,446.9900		7.4470	8,727.2100	8.7272	17.191	0	0	0
2017/03/28	R197	04/05/2017			Bond Future	301.1330		301.1330	299.8528	299.8528	(0.425)	0.0000	0.0000	1,063
2017/03/28	R197	04/05/2017	308.60	Put	Bond Future	7,466.9900		7.4670	8,747.2100	8.7472	17.145	0	0	0
2017/03/28	R197	04/05/2017	308.59	Put	Bond Future	7,456.9900		7.4570	8,737.2100	8.7372	17.168	0	0	0
2017/03/28	R197	04/05/2017	308.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R197	04/05/2017	308.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R197	04/05/2017	308.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R197	03/08/2017			Bond Future	299.9887		299.9887	298.6825	298.6825	(0.435)	0.0000	0.0000	0
2017/03/28	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R197	03/08/2017	308.05	Put	Bond Future	8,061.2800		8.0613	9,367.5200	9.3675	16.204	0	0	0
2017/03/28	R197	03/08/2017	308.07	Put	Bond Future	8,081.2800		8.0813	9,387.5200	9.3875	16.164	0	0	0
2017/03/28	R197	03/08/2017	308.06	Put	Bond Future	8,071.2800		8.0713	9,377.5200	9.3775	16.184	0	0	0
2017/03/28	R197	02/11/2017	305.16	Call	Bond Future	787.5500		0.7875	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	R197	02/11/2017			Bond Future	305.9476		305.9476	304.6122	304.6122	(0.436)	0.0000	0.0000	0
2017/03/28	R197	02/11/2017	305.17	Call	Bond Future	777.5500		0.7775	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	R197	02/11/2017	305.15	Put	Bond Future	0.0000		0.0000	537.7500	0.5377	100.000	0	0	0
2017/03/28	R197	02/11/2017	305.17	Put	Bond Future	0.0000		0.0000	557.7500	0.5577	100.000	0	0	0
2017/03/28	R197	02/11/2017	305.16	Put	Bond Future	0.0000		0.0000	547.7500	0.5477	100.000	0	0	0
2017/03/28	R197	02/11/2017	305.15	Call	Bond Future	797.5500		0.7975	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	R202	04/05/2017	256.73	Put	Bond Future	9,888.9100		9.8889	9,893.6500	9.8937	0.048	0	0	0
2017/03/28	R202	04/05/2017			Bond Future	246.8411		246.8411	246.8363	246.8363	(0.002)	0.0000	0.0000	33,747
2017/03/28	R202	04/05/2017	256.72	Put	Bond Future	9,878.9100		9.8789	9,883.6500	9.8837	0.048	0	0	0
2017/03/28	R202	04/05/2017	256.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R202	04/05/2017	256.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R202	04/05/2017	256.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R202	04/05/2017	256.71	Put	Bond Future	9,868.9100		9.8689	9,873.6500	9.8737	0.048	0	0	0
2017/03/28	R202	03/08/2017	258.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R202	03/08/2017			Bond Future	247.9092		247.9092	247.9035	247.9035	(0.002)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/28	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R202	03/08/2017	258.35	Put	Bond Future	10,440.8100	10.4408	10,446.4800	10.4465	0.054	0	0	0
2017/03/28	R202	03/08/2017	258.37	Put	Bond Future	10,460.8100	10.4608	10,466.4800	10.4665	0.054	0	0	0
2017/03/28	R202	03/08/2017	258.36	Put	Bond Future	10,450.8100	10.4508	10,456.4800	10.4565	0.054	0	0	0
2017/03/28	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R202	02/11/2017			Bond Future	252.8333	252.8333	252.8248	252.8248	(0.003)	0.0000	0.0000	0
2017/03/28	R202	02/11/2017	253.89	Put	Bond Future	1,056.7000	1.0567	1,065.2100	1.0652	0.805	0	0	0
2017/03/28	R202	02/11/2017	253.91	Put	Bond Future	1,076.7000	1.0767	1,085.2100	1.0852	0.790	0	0	0
2017/03/28	R202	02/11/2017	253.90	Put	Bond Future	1,066.7000	1.0667	1,075.2100	1.0752	0.798	0	0	0
2017/03/28	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R203	04/05/2017	6.92	Put	Bond Future	170.2400	0.1702	162.2300	0.1622	(4.705)	0	0	0
2017/03/28	R203	04/05/2017	6.91	Call	Bond Future	0.7700	0.0008	0.9100	0.0009	18.182	0	0	0
2017/03/28	R203	04/05/2017			Bond Future	7.4038	101.4699	7.3804	101.4780	(0.316)	0.0000	0.0000	31,101
2017/03/28	R203	04/05/2017	6.92	Call	Bond Future	0.8800	0.0009	1.0400	0.0010	18.182	0	0	0
2017/03/28	R203	04/05/2017	6.93	Call	Bond Future	0.9800	0.0010	1.1500	0.0012	17.347	0	0	0
2017/03/28	R203	04/05/2017	6.91	Put	Bond Future	173.6400	0.1736	165.6100	0.1656	(4.625)	0	0	0
2017/03/28	R203	04/05/2017	6.93	Put	Bond Future	166.8300	0.1668	158.8300	0.1588	(4.795)	0	0	0
2017/03/28	R203	03/08/2017	4.89	Call	Bond Future	0.7000	0.0007	0.6800	0.0007	(2.857)	0	0	0
2017/03/28	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/03/28	R203	03/08/2017	4.87	Call	Bond Future	0.6400	0.0006	0.6200	0.0006	(3.125)	0	0	0
2017/03/28	R203	03/08/2017	4.88	Call	Bond Future	0.6700	0.0007	0.6500	0.0007	(2.985)	0	0	0
2017/03/28	R203	03/08/2017	4.87	Put	Bond Future	119.1400	0.1191	119.1200	0.1191	(0.017)	0	0	0
2017/03/28	R203	03/08/2017	4.89	Put	Bond Future	117.0500	0.1171	117.0300	0.1170	(0.017)	0	0	0
2017/03/28	R203	03/08/2017	4.88	Put	Bond Future	118.0900	0.1181	118.0700	0.1181	(0.017)	0	0	0
2017/03/28	R204	04/05/2017	7.90	Put	Bond Future	27.8900	0.0279	22.8800	0.0229	(17.963)	0	0	0
2017/03/28	R204	04/05/2017			Bond Future	7.5803	103.6695	7.5589	103.7016	(0.281)	0.0000	0.0000	27,189
2017/03/28	R204	04/05/2017	7.92	Put	Bond Future	24.3300	0.0243	19.8300	0.0198	(18.496)	0	0	0
2017/03/28	R204	04/05/2017	7.91	Put	Bond Future	26.0600	0.0261	21.3100	0.0213	(18.227)	0	0	0
2017/03/28	R204	04/05/2017	7.90	Call	Bond Future	507.3600	0.5074	534.4200	0.5344	5.333	0	0	0
2017/03/28	R204	04/05/2017	7.91	Call	Bond Future	520.4800	0.5205	547.8000	0.5478	5.249	0	0	0
2017/03/28	R204	04/05/2017	7.92	Call	Bond Future	533.6900	0.5337	561.2600	0.5613	5.166	0	0	0
2017/03/28	R204	03/08/2017	7.77	Put	Bond Future	190.1300	0.1901	177.8300	0.1778	(6.469)	0	0	0
2017/03/28	R204	03/08/2017			Bond Future	7.5497	101.6102	7.5248	101.6422	(0.330)	0.0000	0.0000	0
2017/03/28	R204	03/08/2017	7.76	Put	Bond Future	194.5400	0.1945	182.0500	0.1820	(6.420)	0	0	0
2017/03/28	R204	03/08/2017	7.75	Call	Bond Future	455.6600	0.4557	474.9600	0.4750	4.236	0	0	0
2017/03/28	R204	03/08/2017	7.76	Call	Bond Future	464.1900	0.4642	483.6900	0.4837	4.201	0	0	0
2017/03/28	R204	03/08/2017	7.77	Call	Bond Future	472.5700	0.4726	492.2600	0.4923	4.167	0	0	0
2017/03/28	R204	03/08/2017	7.75	Put	Bond Future	198.8100	0.1988	186.1200	0.1861	(6.383)	0	0	0
2017/03/28	R204	02/11/2017	7.76	Put	Bond Future	145.2200	0.1452	134.7600	0.1348	(7.203)	0	0	0
2017/03/28	R204	02/11/2017			Bond Future	7.4506	103.6050	7.4206	103.6369	(0.403)	0.0000	0.0000	0
2017/03/28	R204	02/11/2017	7.75	Put	Bond Future	148.3500	0.1484	137.7200	0.1377	(7.165)	0	0	0
2017/03/28	R204	02/11/2017	7.76	Call	Bond Future	473.0900	0.4731	494.5600	0.4946	4.538	0	0	0
2017/03/28	R204	02/11/2017	7.74	Call	Bond Future	458.2600	0.4583	479.3900	0.4794	4.611	0	0	0
2017/03/28	R204	02/11/2017	7.75	Call	Bond Future	465.6500	0.4656	486.9500	0.4870	4.574	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/28	R204	02/11/2017	7.74	Put	Bond Future	151.5400	0.1515	140.7400	0.1407	(7.127)	0	0	0
2017/03/28	R207	04/05/2017	8.21	Put	Bond Future	24.5800	0.0246	21.5000	0.0215	(12.531)	0	0	0
2017/03/28	R207	04/05/2017			Bond Future	7.7494	101.0771	7.7388	101.1023	(0.137)	0.0000	0.0000	76,368
2017/03/28	R207	04/05/2017	8.22	Call	Bond Future	1,129.2400	1.1292	1,151.4500	1.1514	1.967	0	0	0
2017/03/28	R207	04/05/2017	8.20	Call	Bond Future	1,085.8700	1.0859	1,107.7500	1.1078	2.015	0	0	0
2017/03/28	R207	04/05/2017	8.21	Call	Bond Future	1,107.5400	1.1075	1,129.5800	1.1296	1.990	0	0	0
2017/03/28	R207	04/05/2017	8.20	Put	Bond Future	26.2700	0.0263	23.0300	0.0230	(12.333)	0	0	0
2017/03/28	R207	04/05/2017	8.22	Put	Bond Future	22.9400	0.0229	20.0300	0.0200	(12.685)	0	0	0
2017/03/28	R207	03/08/2017	8.19	Call	Bond Future	1,136.7500	1.1367	1,154.0300	1.1540	1.520	0	0	51
2017/03/28	R207	03/08/2017			Bond Future	7.7543	99.3653	7.7428	99.3902	(0.148)	0.0000	0.0000	0
2017/03/28	R207	03/08/2017	8.39	Put	Bond Future	117.3000	0.1173	112.1000	0.1121	(4.433)	0	0	0
2017/03/28	R207	03/08/2017	8.19	Put	Bond Future	198.5600	0.1986	190.9200	0.1909	(3.848)	0	0	0
2017/03/28	R207	03/08/2017	8.41	Put	Bond Future	111.0900	0.1111	106.0900	0.1061	(4.501)	0	0	0
2017/03/28	R207	03/08/2017	8.40	Put	Bond Future	114.1600	0.1142	109.0600	0.1091	(4.467)	0	0	0
2017/03/28	R207	03/08/2017	8.41	Call	Bond Future	1,518.7800	1.5188	1,538.7000	1.5387	1.312	0	0	0
2017/03/28	R207	03/08/2017	8.39	Call	Bond Future	1,482.4300	1.4824	1,502.1500	1.5022	1.330	0	0	0
2017/03/28	R207	03/08/2017	8.40	Call	Bond Future	1,500.5700	1.5006	1,520.3900	1.5204	1.321	0	0	0
2017/03/28	R207	02/11/2017			Bond Future	7.7219	101.3161	7.7094	101.3408	(0.163)	0.0000	0.0000	0
2017/03/28	R207	02/11/2017	8.03	Put	Bond Future	339.2000	0.3392	329.6400	0.3296	(2.818)	0	0	0
2017/03/28	R207	02/11/2017	8.05	Put	Bond Future	326.7700	0.3268	317.4500	0.3175	(2.852)	0	0	0
2017/03/28	R207	02/11/2017	8.03	Call	Bond Future	943.1400	0.9431	958.3300	0.9583	1.611	0	0	0
2017/03/28	R207	02/11/2017	8.04	Put	Bond Future	332.7900	0.3328	323.3600	0.3234	(2.834)	0	0	0
2017/03/28	R207	02/11/2017	8.04	Call	Bond Future	956.2600	0.9563	971.5800	0.9716	1.602	0	0	0
2017/03/28	R207	02/11/2017	8.05	Call	Bond Future	969.7600	0.9698	985.1900	0.9852	1.591	0	0	0
2017/03/28	R208	04/05/2017	8.39	Call	Bond Future	1,642.7900	1.6428	1,671.8200	1.6718	1.767	0	0	0
2017/03/28	R208	04/05/2017			Bond Future	7.8883	96.9552	7.8778	96.9891	(0.133)	0.0000	0.0000	23,301
2017/03/28	R208	04/05/2017	8.37	Call	Bond Future	1,584.8200	1.5848	1,613.4100	1.6134	1.804	0	0	0
2017/03/28	R208	04/05/2017	8.38	Call	Bond Future	1,613.7300	1.6137	1,642.5400	1.6425	1.785	0	0	0
2017/03/28	R208	04/05/2017	8.37	Put	Bond Future	47.5600	0.0476	42.3100	0.0423	(11.039)	0	0	0
2017/03/28	R208	04/05/2017	8.39	Put	Bond Future	42.3500	0.0424	37.5400	0.0375	(11.358)	0	0	0
2017/03/28	R208	04/05/2017	8.38	Put	Bond Future	44.8700	0.0449	39.8400	0.0398	(11.210)	0	0	0
2017/03/28	R208	03/08/2017	8.32	Call	Bond Future	1,634.4800	1.6345	1,656.4900	1.6565	1.347	0	0	0
2017/03/28	R208	03/08/2017			Bond Future	7.8983	98.8079	7.8872	98.8417	(0.140)	0.0000	0.0000	0
2017/03/28	R208	03/08/2017	8.30	Call	Bond Future	1,590.4800	1.5905	1,612.1300	1.6121	1.361	0	0	0
2017/03/28	R208	03/08/2017	8.31	Call	Bond Future	1,612.3200	1.6123	1,634.1500	1.6341	1.354	0	0	0
2017/03/28	R208	03/08/2017	8.30	Put	Bond Future	375.5800	0.3756	363.4200	0.3634	(3.238)	0	0	0
2017/03/28	R208	03/08/2017	8.32	Put	Bond Future	359.5900	0.3596	347.7900	0.3478	(3.282)	0	0	0
2017/03/28	R208	03/08/2017	8.31	Put	Bond Future	367.4200	0.3674	355.4400	0.3554	(3.261)	0	0	0
2017/03/28	R208	02/11/2017	8.18	Put	Bond Future	575.3900	0.5754	561.3900	0.5614	(2.433)	0	0	0
2017/03/28	R208	02/11/2017			Bond Future	7.8936	97.3449	7.8818	97.3787	(0.149)	0.0000	0.0000	0
2017/03/28	R208	02/11/2017	8.20	Put	Bond Future	555.6500	0.5556	541.9700	0.5420	(2.462)	0	0	0
2017/03/28	R208	02/11/2017	8.19	Put	Bond Future	565.3100	0.5653	551.4700	0.5515	(2.448)	0	0	0
2017/03/28	R208	02/11/2017	8.18	Call	Bond Future	1,392.9500	1.3929	1,412.7900	1.4128	1.424	0	0	0
2017/03/28	R208	02/11/2017	8.19	Call	Bond Future	1,411.2700	1.4113	1,431.2700	1.4313	1.417	0	0	0
2017/03/28	R208	02/11/2017	8.20	Call	Bond Future	1,429.9900	1.4300	1,450.1500	1.4501	1.410	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/28	R209	04/05/2017	9.48	Put	Bond Future	1,304.4500	1.3044	1,251.9800	1.2520	(4.022)	0	0	0
2017/03/28	R209	04/05/2017			Bond Future	9.4755	72.5342	9.4649	72.6066	(0.112)	0.0000	0.0000	62,425
2017/03/28	R209	04/05/2017	9.47	Put	Bond Future	1,338.3600	1.3384	1,285.2800	1.2853	(3.966)	0	0	0
2017/03/28	R209	04/05/2017	9.63	Call	Bond Future	1,910.3900	1.9104	1,939.9100	1.9399	1.545	0	0	0
2017/03/28	R209	04/05/2017	8.93	Call	Bond Future	191.0100	0.1910	191.3300	0.1913	0.168	0	0	1,130
2017/03/28	R209	04/05/2017	9.33	Put	Bond Future	1,877.3100	1.8773	1,816.6000	1.8166	(3.234)	0	0	1,130
2017/03/28	R209	04/05/2017	9.46	Call	Bond Future	1,267.1600	1.2672	1,285.9800	1.2860	1.485	0	0	0
2017/03/28	R209	04/05/2017	9.47	Call	Bond Future	1,301.0400	1.3010	1,320.4400	1.3204	1.491	0	0	0
2017/03/28	R209	04/05/2017	9.33	Call	Bond Future	874.8600	0.8749	886.6300	0.8866	1.345	0	0	0
2017/03/28	R209	04/05/2017	9.48	Call	Bond Future	1,335.3300	1.3353	1,355.3400	1.3553	1.499	0	0	0
2017/03/28	R209	04/05/2017	9.63	Put	Bond Future	868.1000	0.8681	825.1400	0.8251	(4.949)	0	0	1,130
2017/03/28	R209	04/05/2017	8.93	Put	Bond Future	4,060.4100	4.0604	3,988.2500	3.9882	(1.777)	0	0	0
2017/03/28	R209	04/05/2017	9.46	Put	Bond Future	1,372.7800	1.3728	1,319.1200	1.3191	(3.909)	0	0	0
2017/03/28	R209	03/08/2017			Bond Future	9.5201	73.9202	9.5093	73.9936	(0.114)	0.0000	0.0000	0
2017/03/28	R209	03/08/2017	9.44	Call	Bond Future	2,171.0200	2.1710	2,197.0600	2.1971	1.199	0	0	0
2017/03/28	R209	03/08/2017	9.43	Put	Bond Future	2,752.1900	2.7522	2,704.5200	2.7045	(1.732)	0	0	0
2017/03/28	R209	03/08/2017	9.45	Put	Bond Future	2,679.8900	2.6799	2,632.8600	2.6329	(1.755)	0	0	0
2017/03/28	R209	03/08/2017	9.44	Put	Bond Future	2,715.8600	2.7159	2,668.5100	2.6685	(1.743)	0	0	0
2017/03/28	R209	03/08/2017	9.45	Call	Bond Future	2,203.3600	2.2034	2,229.7200	2.2297	1.196	0	0	0
2017/03/28	R209	03/08/2017	9.43	Call	Bond Future	2,138.9300	2.1389	2,164.6500	2.1647	1.202	0	0	0
2017/03/28	R209	02/11/2017	9.52	Put	Bond Future	3,268.0500	3.2681	3,224.4400	3.2244	(1.334)	0	0	0
2017/03/28	R209	02/11/2017	8.30	Put	Bond Future	9,711.9200	9.7119	9,643.6500	9.6437	(0.703)	0	0	0
2017/03/28	R209	02/11/2017			Bond Future	9.5614	72.2206	9.5503	72.2950	(0.116)	0.0000	0.0000	0
2017/03/28	R209	02/11/2017	9.54	Put	Bond Future	3,200.4000	3.2004	3,157.3100	3.1573	(1.346)	0	0	0
2017/03/28	R209	02/11/2017	10.00	Call	Bond Future	4,783.8400	4.7838	4,826.4600	4.8265	0.891	0	0	0
2017/03/28	R209	02/11/2017	9.53	Put	Bond Future	3,234.0900	3.2341	3,190.7400	3.1907	(1.340)	0	0	0
2017/03/28	R209	02/11/2017	9.54	Call	Bond Future	3,056.6900	3.0567	3,087.9800	3.0880	1.024	0	0	0
2017/03/28	R209	02/11/2017	9.00	Put	Bond Future	5,454.7000	5.4547	5,398.4800	5.3985	(1.031)	0	0	0
2017/03/28	R209	02/11/2017	9.52	Call	Bond Future	2,989.7100	2.9897	3,020.4800	3.0205	1.029	0	0	0
2017/03/28	R209	02/11/2017	10.00	Put	Bond Future	1,932.6300	1.9326	1,900.8700	1.9009	(1.643)	0	0	3,360
2017/03/28	R209	02/11/2017	8.30	Call	Bond Future	456.2100	0.4562	462.3200	0.4623	1.339	0	0	2,800
2017/03/28	R209	02/11/2017	9.00	Call	Bond Future	1,539.4000	1.5394	1,557.5600	1.5576	1.180	0	0	2,800
2017/03/28	R209	02/11/2017	9.53	Call	Bond Future	3,023.1100	3.0231	3,054.1400	3.0541	1.026	0	0	0
2017/03/28	R210	04/05/2017			Bond Future	187.1097	187.1097	185.8565	185.8565	(0.670)	0.0000	0.0000	1,698
2017/03/28	R210	04/05/2017	192.31	Put	Bond Future	5,200.3000	5.2003	6,453.5200	6.4535	24.099	0	0	0
2017/03/28	R210	04/05/2017	192.33	Put	Bond Future	5,220.3000	5.2203	6,473.5200	6.4735	24.007	0	0	0
2017/03/28	R210	04/05/2017	192.32	Put	Bond Future	5,210.3000	5.2103	6,463.5200	6.4635	24.053	0	0	0
2017/03/28	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R210	03/08/2017	196.29	Put	Bond Future	5,571.3200	5.5713	6,849.5000	6.8495	22.942	0	0	0
2017/03/28	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R210	03/08/2017			Bond Future	190.7187	190.7187	189.4405	189.4405	(0.670)	0.0000	0.0000	0
2017/03/28	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R210	03/08/2017	196.28	Put	Bond Future	5,561.3200	5.5613	6,839.5000	6.8395	22.983	0	0	0
2017/03/28	R210	03/08/2017	196.30	Put	Bond Future	5,581.3200	5.5813	6,859.5000	6.8595	22.901	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/28	R210	02/11/2017	192.08	Put	Bond Future	4.9000	0.0049	1,310.6400	1.3106	26647.755	0	0	0
2017/03/28	R210	02/11/2017	192.07	Call	Bond Future	5.1000	0.0051	0.0000	0.0000	(100.000)	0	0	0
2017/03/28	R210	02/11/2017			Bond Future	192.0751	192.0751	190.7694	190.7694	(0.680)	0.0000	0.0000	0
2017/03/28	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	1,300.6400	1.3006	100.000	0	0	0
2017/03/28	R210	02/11/2017	192.09	Put	Bond Future	14.9000	0.0149	1,320.6400	1.3206	8763.356	0	0	0
2017/03/28	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R212	04/05/2017			Bond Future	149.4850	149.4850	148.6762	148.6762	(0.541)	0.0000	0.0000	3,268
2017/03/28	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R212	04/05/2017	152.23	Put	Bond Future	2,745.0100	2.7450	3,553.7900	3.5538	29.464	0	0	0
2017/03/28	R212	04/05/2017	152.25	Put	Bond Future	2,765.0100	2.7650	3,573.7900	3.5738	29.251	0	0	0
2017/03/28	R212	04/05/2017	152.24	Put	Bond Future	2,755.0100	2.7550	3,563.7900	3.5638	29.357	0	0	0
2017/03/28	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R212	03/08/2017			Bond Future	150.3184	150.3184	149.4933	149.4933	(0.549)	0.0000	0.0000	0
2017/03/28	R212	03/08/2017	153.34	Put	Bond Future	3,021.6300	3.0216	3,846.6500	3.8467	27.304	0	0	0
2017/03/28	R212	03/08/2017	153.36	Put	Bond Future	3,041.6300	3.0416	3,866.6500	3.8667	27.124	0	0	0
2017/03/28	R212	03/08/2017	153.35	Put	Bond Future	3,031.6300	3.0316	3,856.6500	3.8567	27.214	0	0	0
2017/03/28	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R212	02/11/2017			Bond Future	153.3042	153.3042	152.4613	152.4613	(0.550)	0.0000	0.0000	0
2017/03/28	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/28	R212	02/11/2017	152.42	Call	Bond Future	884.2500	0.8842	41.2800	0.0413	(95.332)	0	0	0
2017/03/28	R212	02/11/2017	152.40	Call	Bond Future	904.2500	0.9042	61.2800	0.0613	(93.223)	0	0	0
2017/03/28	R212	02/11/2017	152.41	Call	Bond Future	894.2500	0.8942	51.2800	0.0513	(94.266)	0	0	0
2017/03/28	R213	04/05/2017			Bond Future	9.1692	84.5146	9.1789	84.4487	0.105	0.0000	0.0000	45,201
2017/03/28	R213	04/05/2017	9.35	Put	Bond Future	756.5400	0.7565	763.6800	0.7637	0.944	0	0	0
2017/03/28	R213	04/05/2017	9.37	Put	Bond Future	711.4300	0.7114	717.8100	0.7178	0.897	0	0	0
2017/03/28	R213	04/05/2017	9.35	Call	Bond Future	1,976.6700	1.9767	1,917.9000	1.9179	(2.973)	0	0	0
2017/03/28	R213	04/05/2017	9.36	Put	Bond Future	733.7700	0.7338	740.5200	0.7405	0.920	0	0	0
2017/03/28	R213	04/05/2017	9.36	Call	Bond Future	2,020.6700	2.0207	1,961.5100	1.9615	(2.928)	0	0	0
2017/03/28	R213	04/05/2017	9.37	Call	Bond Future	2,065.0300	2.0650	2,005.5000	2.0055	(2.883)	0	0	0
2017/03/28	R213	03/08/2017	9.33	Put	Bond Future	1,966.3500	1.9663	1,986.8000	1.9868	1.040	0	0	0
2017/03/28	R213	03/08/2017			Bond Future	9.2107	86.1295	9.2207	86.0617	0.109	0.0000	0.0000	0
2017/03/28	R213	03/08/2017	9.35	Put	Bond Future	1,908.9300	1.9089	1,928.8000	1.9288	1.041	0	0	0
2017/03/28	R213	03/08/2017	9.34	Put	Bond Future	1,937.3800	1.9374	1,957.5400	1.9575	1.041	0	0	0
2017/03/28	R213	03/08/2017	9.33	Call	Bond Future	2,765.0300	2.7650	2,717.6800	2.7177	(1.712)	0	0	0
2017/03/28	R213	03/08/2017	9.34	Call	Bond Future	2,802.4900	2.8025	2,754.8500	2.7549	(1.700)	0	0	0
2017/03/28	R213	03/08/2017	9.35	Call	Bond Future	2,840.4100	2.8404	2,792.4800	2.7925	(1.687)	0	0	0
2017/03/28	R213	02/11/2017	9.36	Put	Bond Future	2,638.1400	2.6381	2,662.4100	2.6624	0.920	0	0	0
2017/03/28	R213	02/11/2017			Bond Future	9.2503	84.2691	9.2608	84.1994	0.113	0.0000	0.0000	0
2017/03/28	R213	02/11/2017	9.35	Put	Bond Future	2,667.7100	2.6677	2,692.2200	2.6922	0.919	0	0	0
2017/03/28	R213	02/11/2017	9.36	Call	Bond Future	3,364.0300	3.3640	3,318.6500	3.3187	(1.349)	0	0	0

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2017/03/28	R213	02/11/2017	9.34	Call	Bond Future	3,291.7700	3.2918	3,246.8700	3.2469	(1.364)	0	0	0
2017/03/28	R213	02/11/2017	9.35	Call	Bond Future	3,327.8000	3.3278	3,282.6600	3.2827	(1.356)	0	0	0
2017/03/28	R213	02/11/2017	9.34	Put	Bond Future	2,697.5500	2.6975	2,722.3000	2.7223	0.917	0	0	0
2017/03/28	R214	04/05/2017	9.58	Put	Bond Future	1,273.2800	1.2733	1,220.2000	1.2202	(4.169)	0	0	0
2017/03/28	R214	04/05/2017			Bond Future	9.5448	72.7833	9.5342	72.8591	(0.111)	0.0000	0.0000	34,975
2017/03/28	R214	04/05/2017	9.57	Put	Bond Future	1,306.8500	1.3069	1,253.1300	1.2531	(4.111)	0	0	0
2017/03/28	R214	04/05/2017	9.58	Call	Bond Future	1,524.4900	1.5245	1,547.1900	1.5472	1.489	0	0	0
2017/03/28	R214	04/05/2017	9.56	Call	Bond Future	1,449.8700	1.4499	1,471.2900	1.4713	1.477	0	0	0
2017/03/28	R214	04/05/2017	9.57	Call	Bond Future	1,486.9200	1.4869	1,508.9800	1.5090	1.484	0	0	0
2017/03/28	R214	04/05/2017	9.56	Put	Bond Future	1,341.0600	1.3411	1,286.7000	1.2867	(4.054)	0	0	0
2017/03/28	R214	03/08/2017	9.51	Call	Bond Future	2,351.0300	2.3510	2,378.1900	2.3782	1.155	0	0	0
2017/03/28	R214	03/08/2017			Bond Future	9.5879	74.1741	9.5771	74.2508	(0.113)	0.0000	0.0000	0
2017/03/28	R214	03/08/2017	9.52	Call	Bond Future	2,384.9700	2.3850	2,412.4600	2.4125	1.153	0	0	0
2017/03/28	R214	03/08/2017	9.53	Call	Bond Future	2,419.3400	2.4193	2,447.1500	2.4472	1.149	0	0	0
2017/03/28	R214	03/08/2017	9.51	Put	Bond Future	2,906.8000	2.9068	2,857.2400	2.8572	(1.705)	0	0	0
2017/03/28	R214	03/08/2017	9.53	Put	Bond Future	2,831.7300	2.8317	2,782.8200	2.7828	(1.727)	0	0	0
2017/03/28	R214	03/08/2017	9.52	Put	Bond Future	2,868.9900	2.8690	2,819.7600	2.8198	(1.716)	0	0	0
2017/03/28	R214	02/11/2017	9.60	Call	Bond Future	3,248.5200	3.2485	3,280.9400	3.2809	0.998	0	0	0
2017/03/28	R214	02/11/2017			Bond Future	9.6294	72.3326	9.6184	72.4104	(0.115)	0.0000	0.0000	0
2017/03/28	R214	02/11/2017	9.58	Call	Bond Future	3,178.5900	3.1786	3,210.5000	3.2105	1.004	0	0	0
2017/03/28	R214	02/11/2017	9.59	Call	Bond Future	3,213.3500	3.2133	3,245.5200	3.2455	1.001	0	0	0
2017/03/28	R214	02/11/2017	9.60	Put	Bond Future	3,456.1500	3.4562	3,410.8300	3.4108	(1.311)	0	0	0
2017/03/28	R214	02/11/2017	9.58	Put	Bond Future	3,527.8300	3.5278	3,482.0000	3.4820	(1.299)	0	0	0
2017/03/28	R214	02/11/2017	9.59	Put	Bond Future	3,491.7300	3.4917	3,446.1600	3.4462	(1.305)	0	0	0
2017/03/28	R248	04/05/2017	9.66	Call	Bond Future	2,168.7500	2.1688	2,198.1200	2.1981	1.354	0	0	0
2017/03/28	R248	04/05/2017			Bond Future	9.6004	93.2746	9.5898	93.3714	(0.111)	0.0000	0.0000	72,722
2017/03/28	R248	04/05/2017	9.67	Call	Bond Future	2,218.5100	2.2185	2,248.6800	2.2487	1.360	0	0	0
2017/03/28	R248	04/05/2017	9.65	Put	Bond Future	1,670.0000	1.6700	1,601.8200	1.6018	(4.083)	0	0	0
2017/03/28	R248	04/05/2017	9.67	Put	Bond Future	1,588.5700	1.5886	1,521.9700	1.5220	(4.192)	0	0	0
2017/03/28	R248	04/05/2017	9.66	Put	Bond Future	1,628.9100	1.6289	1,561.5100	1.5615	(4.138)	0	0	0
2017/03/28	R248	04/05/2017	9.65	Call	Bond Future	2,119.5800	2.1196	2,148.1700	2.1482	1.349	0	0	0
2017/03/28	R248	03/08/2017			Bond Future	9.6452	95.0570	9.6344	95.1549	(0.112)	0.0000	0.0000	170
2017/03/28	R248	03/08/2017	9.57	Call	Bond Future	3,203.7900	3.2038	3,238.1100	3.2381	1.071	0	0	0
2017/03/28	R248	03/08/2017	9.56	Put	Bond Future	3,935.6700	3.9357	3,871.6100	3.8716	(1.628)	0	0	0
2017/03/28	R248	03/08/2017	9.58	Put	Bond Future	3,839.6800	3.8397	3,776.4100	3.7764	(1.648)	0	0	0
2017/03/28	R248	03/08/2017	9.57	Put	Bond Future	3,887.4400	3.8874	3,823.7800	3.8238	(1.638)	0	0	0
2017/03/28	R248	03/08/2017	9.58	Call	Bond Future	3,247.4500	3.2475	3,282.1600	3.2822	1.069	0	0	0
2017/03/28	R248	03/08/2017	9.56	Call	Bond Future	3,160.4400	3.1604	3,194.3600	3.1944	1.073	0	0	0
2017/03/28	R248	02/11/2017	9.66	Put	Bond Future	4,640.6600	4.6407	4,582.4600	4.5825	(1.254)	0	0	0
2017/03/28	R248	02/11/2017			Bond Future	9.6884	92.4840	9.6773	92.5833	(0.114)	0.0000	0.0000	0
2017/03/28	R248	02/11/2017	9.65	Put	Bond Future	4,685.9700	4.6860	4,627.4500	4.6275	(1.249)	0	0	0
2017/03/28	R248	02/11/2017	9.64	Call	Bond Future	4,296.4600	4.2965	4,336.9300	4.3369	0.942	0	0	0
2017/03/28	R248	02/11/2017	9.65	Call	Bond Future	4,341.0000	4.3410	4,381.7800	4.3818	0.939	0	0	0
2017/03/28	R248	02/11/2017	9.66	Call	Bond Future	4,385.7500	4.3857	4,426.8500	4.4269	0.937	0	0	0
2017/03/28	R248	02/11/2017	9.64	Put	Bond Future	4,731.6500	4.7317	4,672.8200	4.6728	(1.243)	0	0	0

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Total												823178
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